

FX Forward Activity

by Report Date

February 1, 2012 to February 29, 2012

COMMON D DEVELOPED
NJ DIVISION OF INVESTMENT

FUND: NJBU

View Date: March 12, 2012



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

February 1, 2012 to February 29, 2012

COMMON D HEDGES

CLIENT MANAGED

FUND: NJDI

View Date: March 12, 2012



STATE STREET.

Base Currency: USD - USD

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

February 1, 2012 to February 29, 2012

COMMON D EMERGING MORGAN STNLY
MORGAN STANLEY INVESTMENT MGMT
FUND: NJEA

View Date: March 12, 2012



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

by Report Date

February 1, 2012 to February 29, 2012

COMMON D EMERGING WELLINGTON
WELLINGTON MANAGEMENT COMPANY

FUND: NJEM

View Date: March 12, 2012



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
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***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

February 1, 2012 to February 29, 2012

COMMON D DEVELOPED
NJ DIVISION OF INVESTMENT

FUND: NJBU

View Date: March 12, 2012



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

February 1, 2012 to February 29, 2012

COMMON D HEDGES

CLIENT MANAGED

FUND: NJDI

View Date: March 12, 2012



STATE STREET.

Base Currency: USD-USD

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

February 1, 2012 to February 29, 2012

COMMON D EMERGING MORGAN STNLY
MORGAN STANLEY INVESTMENT MGMT

FUND: NJEA

View Date: March 12, 2012



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

February 1, 2012 to February 29, 2012

COMMON D EMERGING WELLINGTON
WELLINGTON MANAGEMENT COMPANY

FUND: NJEM

View Date: March 12, 2012



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
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***** No Activity for This Fund *****